Ivan Jacob Agaloos Pesigan

August 29, 2023

References

Goodman, L. A. (1960). On the exact variance of products. Journal of the American Statistical Association, 55(292), 708–713. https://doi.org/10.1080/01621459.1960.10483369

Kalman, R. E. (1960). A new approach to linear filtering and prediction problems. *Journal of Basic Engineering*, 82(1), 35–45. https://doi.org/10.1115/1.3662552